

iLink 2 Order Mass Action Report

This topic provides the Order Mass Action Report (tag 35-MsgType=BZ) message specification.

Order Mass Action Report (tag 35-MsgType=BZ) is sent by the CME Globex platform to the client system to confirm the number of orders cancelled by the [iLink 2 Order Mass Action Request](#).

Tag	Name	FIX Type	Enumeration	Req	Description
iLink 2 Standard Header - CME Globex to Client System					
35	MsgType	String (2)	BZ=Order Mass Action Report	Y	Header tag identifying message type.
11	ClOrdID	String (32)		Y	Unique ID of Order Mass Action Request as assigned by the customer.
1369	MassActionReportID	String (20)		Y	Unique ID of Order Mass Action Report. If fragmented then all messages must have the same value.
1373	MassActionType	Int(1)	3=Cancel Orders	Y	Specifies the type of action requested.
1374	MassActionScope	Int(1)	1=Instrument 9=Market Segment 10=Group Code	Y	Specifies the scope of the action.
1375	MassActionResponse	Int(1)	1=Accepted	Y	Indicates if request was accepted.
533	TotalAffectedOrders	Int(7)		Y	Total number of orders affected by the Order Mass Action Request. Will be returned as zero for rejects or if request is accepted but no orders could be cancelled. If fragmented, then this is the sum of NoAffectedOrders across all messages with the same MassActionReportID. Otherwise will have same value as NoAffectedOrders when one or more orders is cancelled.
534	NoAffectedOrders	Int(7)		N	Total number of order identifiers affected by the Order Mass Action Request. Only used if orders could actually be cancelled. Must be followed by OrigClOrdID.
41	OrigClOrdID	String (20)		C	Required if NoAffectedOrders > 0 and must be the first repeating field in the group. Indicates the ClOrdID of an order cancelled by this request.
84	CxlQty	Qty(9)		C	Total quantity cancelled for this order.
535	AffectedOrderID	String (17)		C	Order ID of an order cancelled by a mass action request.
1300	MarketSegmentID	Int(2)		C	Specifies the market segment for which working orders should be cancelled.
55	Symbol	String (6)		C	Specifies the Group Code for which working orders should be cancelled.
107	SecurityDesc	String (20)		C	Specifies the Instrument for which working orders should be cancelled.
6115	MassCancelRequestType	Int(3)	100=SenderSub ID 101=Account	N	Specifies the scope of the Order Mass Action Request within the context of Sender Comp ID. If absent then all orders belonging to Sender Comp ID will be cancelled for specified Mass Action Scope.
1	Account	String (12)		C	If provided then orders belonging to Account & Sender Comp ID will be cancelled for specified Mass Action Scope.
54	Side	Char(1)	1=Buy 2=Sell	N	If present then only orders belonging to one side will be cancelled. If not sent, orders belonging to both sides will be cancelled.
40	OrdType	Char(1)	1=Market Protect 2=Limit 4=Stop Limit K=Market Limit	N	If provided then only orders of this type will be cancelled. If absent then all orders will be cancelled. Stop Protect orders rest on the book as Stop Limit. Market Protect & Market Limit orders rest on the book as Limit but are required to be referenced as Market Protect & Market Limit only.

59	TimeInForce	Char(1)	0=Day 1=Good Till Cancel (GTC) 6=Good Till Date (GTD)	N	If present then only orders with this qualifier will be cancelled. If not present, all Day & GT orders will be cancelled. Note: FAK orders are not cancelled since they do not rest on the book.
60	TransactTime	UTCTimestamp(21)		Y	Time of execution/creation; expressed in UTC.
1028	ManualOrderIndicator	Boolean(1)	N=No (Electronic) Y=Yes (Manual)	Y*	Indicates if the request was initially received manually (as opposed to electronically).
5149	Memo	String(75)		N	Allows users to submit a free-form Note tag with a customer order and persists from order entry through clearing Note: if tag 5149-Memo value on inbound messages exceeds the max length of 75 bytes, iLink will return a truncated 75 bytes from the right on the response.
893	LastFragment	Boolean(1)	N=Not Last Message Y=Last Message	Y	Indicates whether the message is the last message in a sequence of messages to support fragmentation.
58	Text	String(200)		N	Reason orders could not be cancelled.
5979	RequestTime	Int(20)		Y	Information carried on a response to convey the time (UTC) when the request was received by the MSGW application. UTC timestamps are sent in number of nanoseconds since UNIX epoch with microsecond precision.
5904	DelayDuration	Int		N	Indicates the amount of time in nanoseconds that a message was subject to additional processing as a result of being: <ul style="list-style-type: none"> split among multiple packets (tag 9553=0) out-of-order (tag 9553=1) a previously submitted split message (tag 9553=2) Subtracting this number from tag 5979-RequestTime will represent original received time of in-flight message
9553	SplitMsg	Int(1)	0 – Split message 1 – Out-of-order message 2 – Complete message	N	Indicates whether a message was subject to additional processing as a result of being: <ul style="list-style-type: none"> split among multiple packets (0) out-of-order (1) a previously submitted split message (2) If absent, then the message was not subject to additional processing.
iLink 2 Standard Message Trailer					End of message.

Y: Required by FIX protocol, Y*: Required by CME Globex (not by FIX protocol), N: Not Required, C: Conditionally